

**TABLE 1 TO PARAGRAPH (c)(3)(i)—STANDARD SUPERVISORY MARKET PRICE
VOLATILITY HAIRCUTS¹**

Residual maturity	Haircut (in percent) assigned based on:						Investment grade securitization exposures (in percent)
	Sovereign issuers risk weight under §1240.32 (in percent) ²			Non-sovereign issuers risk weight under §1240.32 (in percent)			
	Zero	20 or 50	100	20	50	100	
Less than or equal to 1 year	0.5	1.0	15.0	1.0	2.0	4.0	4.0
Greater than 1 year and less than or equal to 5 years	2.0	3.0	15.0	4.0	6.0	8.0	12.0
Greater than 5 years	4.0	6.0	15.0	8.0	12.0	16.0	24.0
Main index equities (including convertible bonds) and Gold				15.0			
Other publicly traded equities (including convertible bonds)				25.0			
Mutual funds				Highest haircut applicable to any security in which the fund can invest.			
Cash collateral held				Zero.			
Other exposure types				25.0			

¹ The market price volatility haircuts in Table 1 to §1240.39 are based on a 10 business-day holding period.

² Includes a foreign PSE that receives a zero percent risk weight.